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2.2.9

NinjaTrader 8 Indicators and More

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Entries

[Market Replay CL 10-17 \(NT8\)](#)
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★★★★★

NT 8 Market Replay data for CL

Contract: CL 10-17

Download instructions:

download and unzip file in NT 8 replay folder
Documents\NinjaTrader 8\db\replay
 The file will create a folder with the relevant front month and a series of .nrd files inside (one per day)

Make sure to use the "extract here" function as shown, and not the "Extract to" function, to avoid the creation of a folder within a folder.

Note: this is Market Replay data for NinjaTrader 8. The format is different from NT7.

Details: [Market Replay CL 10-17 \(NT8\)](#)

Submitted by: [xplorer](#) [?]

September 24th, 2017
 Size: 217.99 MB
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[2 comments/ratings]

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January 14th, 2018 12:04 PM **mozola** ★★★★★

September 27th, 2017 02:52 PM **MissyM** ★★★★★

[MurrayMath Lines for NT8](#)
[Download](#)
★★★★★



MMv1.5.1 from NT7 Converted to NT8 as a paid job, a friend and I had this done by member Sagor here and he was great to work with.

A few small additions such as the ability to change the frame period/lookback added. Uploaded here with thanks for all others' hard work on indicators and conversions provided - Japhro and Scotty

Details: [MurreyMath Lines for NT8](#)

Submitted by: [Japhro](#) [?]

September 16th, 2017
Size: 8.59 KB
Downloaded: 661 times

[11 comments/ratings]

Thanks

September 1st, 2018 01:23 PM **sureshdallas1**

★★★★★
Hi Japhro,

Thank you for this indicator. Unfortunately, it is not working when I imported it. Please

May 6th, 2018 12:04 AM **1973Hog** ★★★★★

Many thanks. I was reluctant to move to NT8 since I would not have access to the Murrey Ma

th levels among other indicators. You have made my day. 🤖👌👌

February 21st, 2018 01:04 PM **topdogtony**

★★★★★
will try out thanks.....

February 1st, 2018 02:23 PM **PodTrader** ★★★★★
ty!

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Traders Dynamic Index (amaTradersDynamicIndex)

Download

★★★★★



Version 1.2 September 16, 2017

The **Traders Dynamic Index (TDI)** is a trend following momentum indicator based on the RSI. It was developed and presented by Dean Malone. The Traders Dynamic Index comes with the following plots

- the Priceline, which is a SMA(2) of RSI(13)
- the Signalline, which is a SMA(7) of RSI (13)
- the Midband, which is a SMA(34) of RSI (13)
- Bollinger Bands around the SMA(34) using a standard deviation multiplier of 1.62

The following combinations may be considered as trade rules:

- go long, if Priceline > 50
- go short if Priceline < 50
- consider an exit, if Priceline is above 68 or below 32

- go long if Priceline > Signalline
- go short if Priceline < Signalline
- exit if Priceline crosses Signalline

- trendfilter long, when Priceline > Midband
- trendfilter short, when Priceline < Midband

- add to long, when Priceline > upper Bollinger Band
- add to short, when Priceline < lower Bollinger Band



Details: [Traders Dynamic Index \(amaTradersDynamicIndex\)](#)

Submitted by: [Fat Tails](#) [?]

September 16th, 2017
Size: 8.24 KB
Downloaded: 580 times

Keywords: [bollinger](#) [bollingerbands](#) [oscillator](#) [rsi](#) [tdi](#) [tradersdynamicindex](#)

[4 comments/ratings]

Thanks

November 4th, 2018 06:37 AM **Flyboy1966**

★★★★★

Thank you so much, it works very nicely....😊

October 3rd, 2017 08:09 PM **usdivers** ★★★★★
great work!

September 20th, 2017 04:19 AM **NGtrader**

★★★★★

Thanks so much for making this for NT8!!

Detailed rules how to use the Traders Dynamic Index have been published by Dean Malone within the framework of the E.A.S.Y. trading method.

September 17th, 2017 11:05 AM **Japhro** ★★★★★
Thanks to Fattails for all he has done

[Gaussian Filter \(amaGaussianFilter\)](#) Download



Version 1.1 September 5, 2017

Gaussian Filter as described by John Ehlers in his paper "Gaussian and Other Low Lag Filters".

<https://www.mesasoftware.com/papers/GaussianFilters.pdf>

You may set the number of poles in the filter to 1,2,3 or 4. A 1-pole filter will have a better approximation to price, whereas the 4-pole filter has superior smoothing.

To emulate the original Gaussian filter presented by John F. Ehlers, please select the PriceType "Median" as Input Series.



Details: [Gaussian Filter \(amaGaussianFilter\)](#)

Submitted by: [Fat Tails](#) [?]

September 5th, 2017

Size: 2.84 KB

Downloaded: 233 times

Keywords: [filter](#) [gaussian](#) [iir](#) [movingaverage](#)

[1 comments/ratings]

 **Thanks**

September 11th, 2017 11:53 PM **renvik** ★★★★★

[SessionVWAP Bimonthly/Quarterly/Annual \(amaNMonthlyVWAP\)](#) Download



Version 2.0 August 11, 2017

The **N-Monthly VWAP** is the volume-weighted average price (VWAP) of a security for the selected N-month period. The VWAP gives a fair reflection of the market conditions throughout the selected period and is one of the most popular benchmarks used by large traders.

The N-Monthly VWAP can be set to calculate for the entire period or it can be set to calculate for custom hours such as the regular session only. The VWAP further comes with volume-weighted standard deviation bands or quarter range bands. Although the VWAP uses volume information, it is best set to "Calculate" = "On price change". It is not necessary to recalculate it with each incoming tick.

Trading hours template: The trading hours template should be set to <instrument settings> or any other trading hours template that reflects the contractual trading hours of the instrument.

Full_Session: The VWAP will be calculated for the full session as selected per trading hours template.

Custom_Hours: You may select custom hours for calculating the VWAP in different time zones.

Standard_Deviation: The volatility bands are calculated as a selectable multiple of the standard deviation, where the standard deviation is calculated for the selected session and week.

Quarter_Range: The volatility bands are calculated as a selectable multiple of the quarter range for the current month.

Accuracy: The indicator calculates both VWAP and volatility bands from the primary bars shown on the chart. All data points of each bar are used for the calculation in order to obtain the best possible result. However, accuracy also depends on the chart resolution. Accuracy increases as trading volume accumulates.



Details: [SessionVWAP Bimonthly/Quarterly/Annual \(amaNMonthlyVWAP\)](#)

Submitted by: [Fat Tails](#) [?]

September 5th, 2017

Size: 10.14 KB

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Keywords: [annual](#) [bimonthly](#) [monthly](#) [quarterly](#) [quarterrange](#) [semiannual](#) [session](#) [standarddeviation](#) [volatility](#) [volume](#) [volumeweighted](#) [vwap](#)

[6 comments/ratings]

 **Thanks**

March 5th, 2018 12:37 AM **kiro** ★★★★★
Thank you Harry!!

November 11th, 2017 11:19 AM **totoscalper** ★★★★★
😊 thank you

November 7th, 2017 04:34 PM **brucerobinson** ★★★★★
😊

September 30th, 2017 08:12 AM **IBLAB** ★★★★★
TYVVM NICE

[More...](#)

[SessionVWAP Monthly \(amaCurrentMonthVWAP\)](#) Download



Version 2.0 August 11, 2017

The **Current Month VWAP** is the volume-weighted average price (VWAP) of a security for the current month. The VWAP gives a fair reflection of the market conditions throughout the trading month and is one of the most popular benchmarks used by large traders.

The Current Month VWAP can be set to calculate for the entire trading month or it can be set to calculate for custom hours such as the regular session only. The VWAP further comes with volume-weighted standard deviation bands or quarter range bands. Although the VWAP uses volume information, it is best set to "Calculate" = "On price change". It is not necessary to recalculate it with each incoming tick.



Trading hours template: The trading hours template should be set to <instrument settings> or any other trading hours template that reflects the contractual trading hours of the instrument.

Full_Session: The VWAP will be calculated for the full session as selected per trading hours template.

Custom_Hours: You may select custom hours for calculating the VWAP in different time zones.

Standard_Deviation: The volatility bands are calculated as a selectable multiple of the standard deviation, where the standard deviation is calculated for the selected session and week.

Quarter_Range: The volatility bands are calculated as a selectable multiple of the quarter range for the current month.

Accuracy: The indicator calculates both VWAP and volatility bands from the primary bars shown on the chart. All data points of each bar are used for the calculation in order to obtain the best possible result. However, accuracy also depends on the chart resolution. Accuracy increases as trading volume accumulates.



Details: [SessionVWAP Monthly \(amaCurrentMonthVWAP\)](#)

Submitted by: [Fat Tails](#) [?]

September 5th, 2017

Size: 9.93 KB

Downloaded: 500 times

Keywords: [monthly](#) [quarterrang](#) [session](#) [standarddeviation](#) [volatility](#) [volume](#) [volumeweighted](#) [vwap](#)

[5 comments/ratings]

Thanks

March 5th, 2018 12:37 AM **kiro** ★★★★★
Thank you Harry!!

November 7th, 2017 04:35 PM **brucerobinson**
★★★★★
😊

September 24th, 2017 09:22 AM **wxsim1** ★★★★★
thank you

September 11th, 2017 12:56 PM **bobc635**
★★★★★
very nice !!!

[More...](#)

[SessionVWAP Weekly \(amaCurrentWeekVWAP\)](#)

Download

★★★★★



Version 2.0 August 11, 2017

The **Current Week VWAP** is the volume-weighted average price (VWAP) of a security for the current week. The VWAP gives a fair reflection of the market conditions throughout the trading week and is one of the most popular benchmarks used by large traders.

The Current Week VWAP can be set to calculate for the entire trading week or it can be set to calculate for custom hours such as the regular session only. The VWAP further comes with volume-weighted standard deviation bands or quarter range bands. Although the VWAP uses volume information, it is best set to "Calculate" = "On price change". It is not necessary to recalculate it with each incoming tick.



Trading hours template: The trading hours template should be set to <instrument settings> or any other trading hours template that reflects the contractual trading hours of the instrument.

Full_Session: The VWAP will be calculated for the full session as selected per trading hours template.

Custom_Hours: You may select custom hours for calculating the VWAP in different time zones.

Standard_Deviation: The volatility bands are calculated as a selectable multiple of the standard deviation, where the standard deviation is calculated for the selected session and week.

Quarter_Range: The volatility bands are calculated as a selectable multiple of the quarter range for the current week.

Accuracy: The indicator calculates both VWAP and volatility bands from the primary bars shown on the chart. All data points of each bar are used for the calculation in order to obtain the best possible result. However, accuracy also depends on the chart resolution. Accuracy increases as trading volume accumulates.



Details: [SessionVWAP Weekly \(amaCurrentWeekVWAP\)](#)

Submitted by: [Fat Tails](#) [?]

September 4th, 2017

Size: 9.89 KB

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Keywords: [session](#) [standarddeviation](#) [volatility](#) [volume](#) [volumeweighted](#) [vwap](#) [weekly](#)

[5 comments/ratings]

Thanks

November 17th, 2018 07:56 PM **BoltTrader**
★★★★★
Thank you!

March 5th, 2018 12:38 AM **kiro** ★★★★★
Thank you Harry!!

December 19th, 2017 07:28 AM **xplorer** ★★★★★
Thank you Harry.

October 6th, 2017 02:11 AM **GAP180** ★★★★★
thank you!

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SessionVWAP Daily (amaCurrentDayVWAP)

Download



Version 2.0 August 11, 2017

The **Current Day VWAP** is the volume-weighted average price (VWAP) of a security for the current day's trading session. The VWAP gives a fair reflection of the market conditions throughout the trading day and is probably the most popular benchmark used by large traders.

The Current Day VWAP can be set to calculate for the entire trading day or it can be set to calculate for custom hours such as the regular session only. The VWAP further comes with volume-weighted standard deviation bands or quarter range bands. Although the VWAP uses volume information, it is best set to "Calculate" = "On price change". It is not necessary to recalculate it with each incoming tick.



Trading hours template: The trading hours template should be set to <instrument settings> or any other trading hours template that reflects the contractual trading hours of the instrument.

Full_Session: The VWAP will be calculated for the full session as selected per trading hours template.

Custom_Hours: You may select custom hours for calculating the VWAP in different time zones.

Standard_Deviation: The volatility bands are calculated as a selectable multiple of the standard deviation, where the standard deviation is calculated for the selected session.

Quarter_Range: The volatility bands are calculated as a selectable multiple of the quarter range for the current session.

Accuracy: The indicator calculates both VWAP and volatility bands from the primary bars shown on the chart. All data points of each bar are used for the calculation in order to obtain the best possible result. However, accuracy also depends on the chart resolution. Accuracy increases as trading volume accumulates. Therefore it is recommended to select an early anchor point and only use VWAP and volatility bands once they have stabilized.



Details: [SessionVWAP Daily \(amaCurrentDayVWAP\)](#)

Submitted by: [Fat Tails](#) [?]

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Keywords: [quaterrange](#) [session](#) [standarddeviation](#) [volatility](#) [volume](#) [volumeweighted](#) [vwap](#)

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Thanks

November 17th, 2018 07:54 PM **BoltTrader**

★★★★★

Thank you!

October 26th, 2018 10:46 PM **20YRTRADER**

★★★★★

Great tool.

October 11th, 2018 12:11 PM **Diddyp1990**

★★★★★

Thank

October 1st, 2018 04:40 PM **marc2c** ★★★★★

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Holt EMA (amaHoltEMA)

Download



Version 1.0 March 6, 2017

The **Holt EMA** is a trend corrected exponential moving average based on a double exponential smoothing model.

Holt's paper, "Forecasting Seasonals and Trends by Exponentially Weighted Moving Averages" was published in 1957 in O.N.R. Research Memorandum 52, Carnegie Institute of Technology.

The tools developed by Holt & Winters are mainly used for forecasting time series.



Details: [Holt EMA \(amaHoltEMA\)](#)

Submitted by: [Fat Tails](#) [?]

September 4th, 2017

Size: 2.56 KB

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Keywords: [ema](#) [exponentialsMOOTHING](#) [forecast](#) [holtma](#) [movingaverage](#) [smoothing](#)

[1 comments/ratings]

Thanks

September 17th, 2017 11:46 PM **bobc635**

★★★★★

It is great to have you here FT !!!

Double Weighted Moving Average (amaDWMA)

Download

Version 1.0 March 6, 2017

The Double Exponential Moving Average (DEMA) was first presented by Patrick Mulloy in "Stocks & Commodities" in 1994. It attempts to offer a smoothed average with less lag than a straight exponential moving average.



Details: [Double Weighted Moving Average](#)



The **Double Weighted Moving Average (DWMA)** replicates the DEMA formula, applying it to the WMA (weighted moving average) instead of the EMA.

[\(amaDWMA\)](#)

Submitted by: [Fat Tails \[?\]](#)

September 4th, 2017

Size: 3.89 KB

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Keywords: [dema](#) [dwma](#) [exponential](#) [movingaverage](#) [weighted](#)

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